

ABSTRACT

The present invention is a system and method for assigning ratings (the "Ratings") on mutual funds and other investment funds (collectively the "Funds") based on various information gleaned from public and privately traded financial, currency, interest rate and other futures, along with options on said futures (collectively the "Futures"). The system combines information on the historical rates of return and variability in the rates of return of the Funds with the expected range of future returns for various asset classes as determined by the pricing of the Futures. The rating for the Funds (the "Rating") incorporates the range of expected future returns, the variability of past returns, and the level of risk. The benefit of the invention is that it will enable investors to evaluate with greater ease the likely returns and risks for various Funds

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